

Derivative Insights

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DERIVATIVE INSIGHTS

Nifty 50 Future	24230.1		BNF Future	57433.2	
Basis (SPOT-FUTURE)	75.02 	105.05	Basis (SPOT-FUTURE)	170.8 	338
DOWNSIDE 1&2 (SD)	24056.20	23882.30	DOWNSIDE 1&2 (SD)	57021.00	56608.80
UPSIDE 1&2 (SD)	24404.00	24577.90	UPSIDE 1&2 (SD)	57845.40	58257.60

HIGHEST OI (NIFTY) (25-08-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
25000 CE	13877370	SHORT BUILDUP	24000 PE	11410685	LONG BUILDUP
24500 CE	12083955	SHORT BUILDUP	23000 PE	8836750	SHORT BUILDUP

HIGHEST OI (BNF) (25-08-2026)

Strike Price	OI	Buildup	Strike Price	OI	Buildup
58000 CE	2349300	SHORT BUILDUP	58000 PE	1181790	SHORT COVERING
60000 CE	2264700	SHORT BUILDUP	57000 PE	991530	SHORT COVERING

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PARTICIPANT POSITION (INDEX)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	226578	52782	4.29
DII	50874	19801	2.57
FII	25502	219660	0.12
PRO	35523	46234	0.77

PARTICIPANT POSITION (FUTURE STOCK)

PARTICIPANTS	LONG POSITION	SHORT POSITION	LONG/SHORT RATIO
CLIENT	3331486	268369	12.41
DII	339009	4432841	0.08
FII	3554988	2949625	1.21
PRO	963739	538387	1.79

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LONG BUILDUP

Stock	Price	Price Chng	OI Chng
BOSCHLTD	48770	3.23%	7.19%
SONACOMS	827.5	2.33%	5.72%
AMBER	7378.5	1.11%	3.53%
PHOENIXLTD	1940.9	0.05%	3.06%
OIL	482.45	1.05%	2.66%

SHORT BUILDUP

Stock	Price	Price Chng	OI Chng
KFINTECH	947.85	-1.57%	6.63%
VOLTAS	1250	-1.07%	6.36%
BRITANNIA	5501.5	-0.58%	4.54%
COLPAL	1905.6	-3.26%	3.11%
PAGEIND	36380	-2.62%	2.61%

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LONG LIQUIDATION

Stock	Price	Price Chng	OI Chng
MARUTI	13755	-0.70%	-14.23%
KOTAKBANK	388.95	-1.58%	-9.49%
BHARTIARTL	1942.8	-1.88%	-8.66%
ICICIBANK	1415.3	-0.42%	-8.47%
EICHERMOT	8057	-0.62%	-7.61%

SHORT COVERING

Stock	Price	Price Chng	OI Chng
AUROPHARMA	1641.2	0.74%	-9.64%
MAXHEALTH	1015.4	1.30%	-8.48%
BEL	413.2	0.02%	-7.78%
GRASIM	3273	0.23%	-4.73%
VBL	438.85	0.38%	-4.42%

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SECURITY IN BAN

BANDHANBNK	SAIL	LICI	MANAPPURAM

NIFTY WEEKLY & MONTHLY PCR

WEEKLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
115396255	141553815	0.82 	0.99

MONTHLY PCR(29-9-2026)

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
32797710	23610290	1.39 	0.99

BNF MONTHLY PCR

PE	CE	CURRENT PCR	PREVIOUS DAY PCR
13281300	19090350	0.7 	0.83

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